

EValue Index Solutions

Performance by Design

For more than a decade, our range of strategic asset allocations has been used by our clients to manage real money, delivering a strong long-term track record that has consistently outperformed the market.

- Best performing multi-asset portfolios in the market
- Objective model and rules-based asset allocations
- Driven by robust investment beliefs
- Industry-leading highly sophisticated stochastic global asset model
- Research-led business ethos, highly-qualified research team

£10bn in Assets Under
Replication

10+ year live track
record

10% average return
with high Sharpe ratios

5 Year Live Performance of funds based on our Asset Allocations - Architas Passive, Zurich Horizon

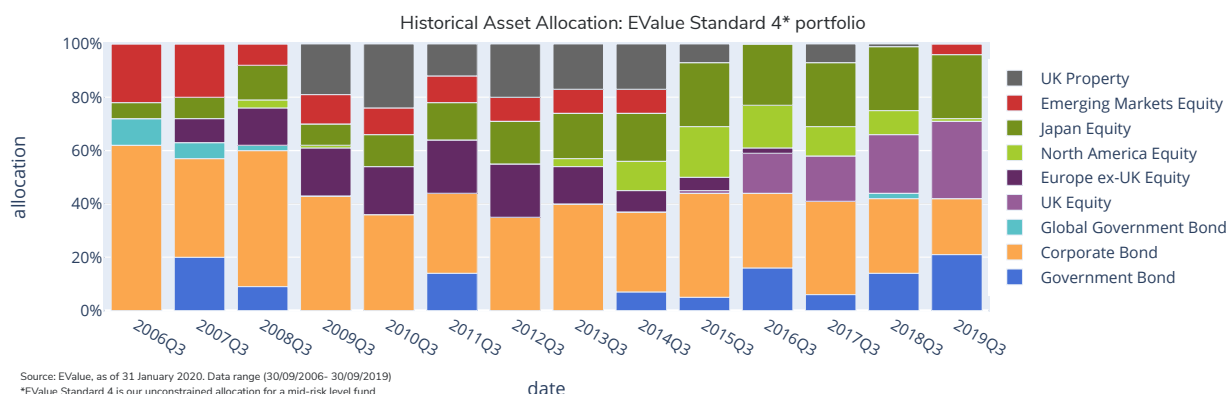
	Architas Passive Growth	Zurich Horizon IV	FTSE 100	L&G Multi-Index 7	BlackRock Consensus 85	Vanguard LifeStrategy 80% Equity
Annualised Return	10.71	10.43	7.34	8.99	8.37	9.92
Annualised Volatility	10.84	9.72	13.38	9.95	8.61	9.64
Sharpe Ratio	0.95	1.02	0.51	0.86	0.92	0.98
Annualised Relative Return	3.37	3.08	0.00	1.65	1.02	2.58
Maximum Drawdown	13.83	13.71	17.96	14.96	11.69	12.00

Data as of 31 December 2019

Our Investment Beliefs

- An accurate interest rate model is crucial to making correct calls on diversification
- A consistent and objective-based framework is essential for judging relative attractiveness of different asset classes
- Risk benchmarks should be stable and only gradually responsive to changes in short-term volatility
- Steady incremental gains best achieve significant long-term outperformance

Asset Allocations



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